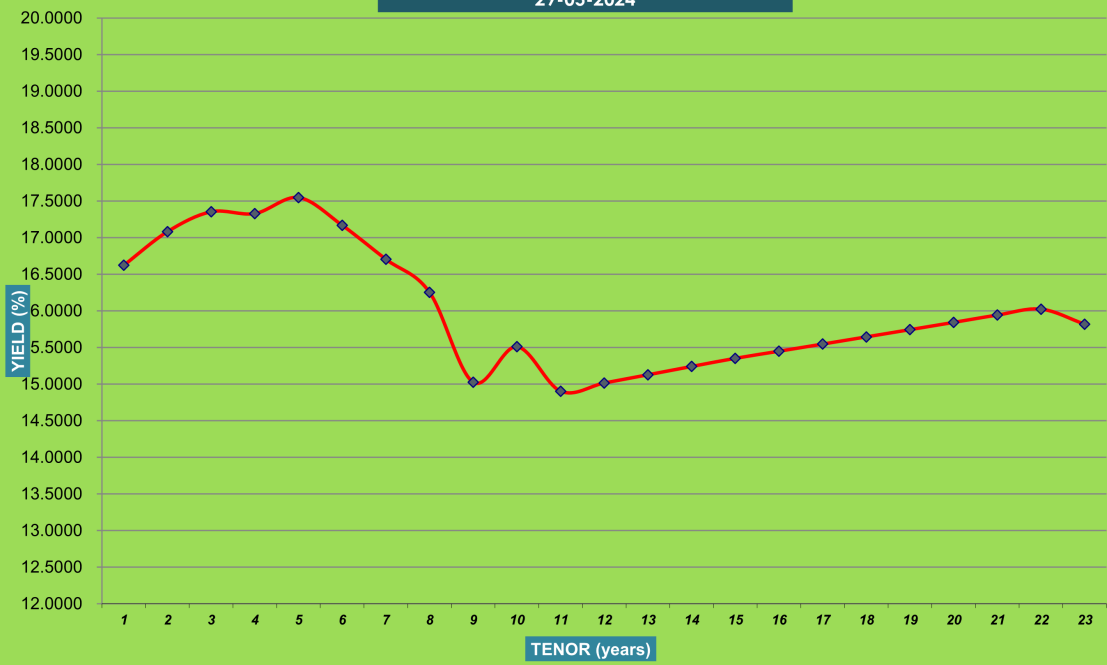




NAIROBI SECURITIES EXCHANGE YIELD CURVE 29-05-2024



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29-May-2024

Year	YIELDS
91 day	15.9453
182 day	16.5638
1	16.6231
2	17.0827
3	17.3546
4	17.3299
5	17.5485
6	17.1690
7	16.7053
8	16.2542
9	15.0262
10	15.5110
11	14.9036
12	15.0153
13	15.1278
14	15.2411
15	15.3527
16	15.4496
17	15.5471
18	15.6452
19	15.7439
20	15.8433
21	15.9433
22	16.0244
23	15.8187

29-May-2024

			Indicative yields
1	364	28-May-25	16.6231
2	728	27-May-26	
3	1,092	26-May-27	
4	1,456	24-May-28	
5	1,820	23-May-29	
6	2,184	22-May-30	
7	2,548	21-May-31	
8	2,912	19-May-32	
9	3,276	18-May-33	
10	3,640	17-May-34	
11	4,004	16-May-35	
12	4,368	14-May-36	
13	4,732	13-May-37	
14	5,096	12-May-38	
15	5,460	11-May-39	
16	5,824	09-May-40	
17	6,188	08-May-41	
18	6,552	07-May-42	
19	6,916	06-May-43	
20	7,280	04-May-44	
21	7,644	03-May-45	
22	8,008	02-May-46	
23	8,372	01-May-47	
24	8,736	29-Apr-48	

* based on yields traded at the NSE